

# **APPROXIMATE SOLUTION OF THE FOKKER-PLANCK-KOLMOGOROV EQUATION BY FINITE-ELEMENTS**

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## **Summary**

The paper considers the solution of the Fokker-Planck-Kolmogorov equation by the finite element method (FEM). The problem is set in a variational formulation suitable for the FEM. Some theoretical aspects related to applying the method are discussed. Discretization of the problem is carried out and questions of convergence and order of the method are also addressed. A numerical example is given to verify the validity of the approach.

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